Day in the Life of a Data Scientist

EC ENGR 131A FINAL PROJECT KELLEN CHENG

MATLAB EC ENGR 131A

$$\left[\left(a \right) \right] = \mathbb{E} \left[\sum_{i \in K_{miss}} \left(x_i - a_i \right)^2 \right] = \mathbb{E} \left[\sum_{i \in K_{miss}} \left(x_i^2 - 2a_i x_i + a_i^2 \right) \right] = \mathbb{E} \left[\sum_{i \in K_{miss}} \left(x_i^2 \right) - 2 \sum_{i \in K_{miss}} a_i x_i + \sum_{i \in K_{miss}} a_i^2 \right]$$

=
$$\sum_{x} (\sum_{i \in K_{miss}} x_i^2 - \sum_{i \in K_{miss}} a_i x_i + \sum_{i \in K_{miss}} a_i^2) P(x) \rightarrow Now apply the derivative with respect to a:$$

$$\Rightarrow a_i = \frac{\sum_{i \in k_{minis}} x_i}{n} = \mu$$

> Therefore to minimize EMMSE, ai= (aED)

(b) Observation: ûn approaches a value around 20 for large N

Exactly: 99.2

(c) For large N, our accuracy gets more and more accurate (therefore it approaches ~100, but never equals it)

(d) Recall:
$$\lim_{n\to\infty} \hat{\mu}_{N} = \lim_{n\to\infty} \frac{\sum_{i=1}^{N} x_{i}}{n} = \mathbb{E}[X] = \mu$$

$$\Rightarrow \text{Therefore, for large } N: \hat{A}_{N} = \frac{\sum_{i\in K_{amil}} (x_{i} - \hat{\mu}_{N})^{2}}{|K_{awail}|}$$

N.B. Let $f(x_{i}) = (x_{i} - \hat{\mu}_{N})^{2}$

$$\Rightarrow \hat{A}_{N} = \frac{\sum_{i \in K_{avail}} (x_{i} - \hat{\mu}_{N})^{2}}{|K_{avail}|} = \frac{\sum_{i \in K_{avail}} (f(x_{i}))}{|K_{avail}|} \Rightarrow \lim_{n \to \infty} \hat{A}_{N} = \mathbb{E}[f(x_{i})] = \mathbb{E}[(x_{i} - \hat{\mu}_{N})^{2}]$$

=> For large values of N, we see that Ân approaches the VAR (X;)

⇒ As variance for a random distribution cannot be 0, we have shown that even for large N, Âm is limited to σ², which is 99.2 (from the graph)

(e) From part (d), or is equal to the limiting value of Ân

2. (b) For X; (a uniform continuous random variable from [2,6])
$$\Rightarrow \mu_{x_i} = \frac{1}{2}(2+6) = 4, \text{ VAR}(X_i) = \frac{1}{12}(6-2)^2 = \frac{4}{3}$$

$$\Rightarrow_{\mu_{M_n}} = \mathbb{E}[M_n] = \mathbb{E}[\frac{1}{n}(x_1 + \dots + x_n)] = \mu_{X_n} = 4, \text{ VAR}(M_n) = \text{VAR}(\frac{1}{n}(x_1 + \dots + x_n)) = \frac{4}{n} \text{VAR}(x_n) = \frac{4}{3n}$$

2. (d) For X; (an unfair 5-sided die)
$$\Rightarrow \mu_{X_i} = \mathbb{E}[X_i] = (\frac{1}{7})(1+3+5) + (\frac{2}{7})(2+4) = 3$$

$$\Rightarrow VAR(X;) = E[X^2] - (E[X])^2 = (\frac{1}{7})(1^2 + 3^2 + 5^2) + (\frac{2}{7})(2^2 + 4^2) - 3^2 = \frac{12}{7}$$

$$\Rightarrow \mu_{M_n} = \mathbb{E}[M_n] = \mathbb{E}\left[\frac{1}{n}(x_1 + \dots + x_n)\right], VAR(M_n) = VAR\left(\frac{1}{n}(x_1 + \dots + x_n)\right) = \frac{1}{n}VAR(x_i) = \frac{1}{3} \times \frac{36}{7n} = \frac{12}{7n}$$

> Therefore:
$$\mu_{x_i} = \mu_{M_n} = 3$$
, $VAR(x_i) = \frac{12}{7}$, $VAR(M_n) = \frac{12}{7n}$

3. (a) Rewriting via Bayes' Rule:
$$P(y=0|\vec{x}) = P(\vec{x}|y=0) \left(\frac{P(y=0)}{P(\vec{x})}\right)$$
, $P(y=1|\vec{x}) = P(\vec{x}|y=1) \left(\frac{P(y=1)}{P(\vec{x})}\right)$

> Cancelling like terms: P(x|y=0)P(y=0) ≥ P(x|y=1)P(y=1)

> Taking a natural log of both sides: - \(\forall \tau_0)^T \(\forall \tau_0) = \forall - \forall (\forall - \mu_1)^T \(\forall \tau_1) \)

⇒ Expanding: x T Σ x + μ, Σ μ, - 2μ, T Σ - x + μ, T Σ μ, - 2μ, T Σ - x

$$\Rightarrow (\underline{\Sigma}^{-1}(\mu,-\mu_0))^{\top} \times + \frac{1}{2}(\mu_0-\mu_1)^{\top} \underline{\Sigma}^{-1}(\mu_0-\mu_1) \geq 0 \qquad \text{QED}$$

(b) Percentage of samples from class 0: 50.1667% - 0.3334% = 49.8333%

(c) We can proceed from line (4) in part (a), but accounting for the probabilities as shown: exp (- \frac{1}{2} (\frac{1}{x} - \mu_0)^T \subseteq^{-1} (\frac{1}{x} - \mu_0)) p_0 \geq \exp (-\frac{1}{2} (\frac{1}{x} - \mu_0)^T \subseteq^{-1} (\frac{1}{x} - \mu_0)) p_0

> Taking a natural log of both sides: - \(\frac{1}{2}(\frac{1}{x}-\mu_0)^T\subseteq^{-1}(\frac{1}{x}-\mu_0) + \ln(\rho_0) \(\frac{1}{2}(\frac{1}{x}-\mu_1)^T\subseteq^{-1}(\frac{1}{x}-\mu_1) + \ln(\rho_1)\) ≠ Expanding & Simplifying: (Σ'(μ,-μ,)) x + 2 (μ,-μ,) Σ'(μ,-μ,) + In(1-p) ≥ 0

(d) Percentage of samples from class 0: 52 % - 4% = 48%

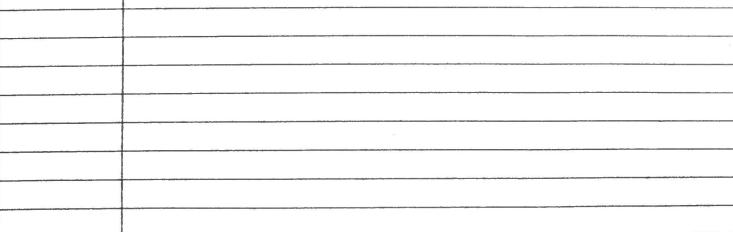
- N.B. Changing p had a notable effect in shifting the count in each class, i.e. the contour line was shifted, redefining points so that some points originally in class I were reclassified as belonging to class O, due to the In (-) term

N.B. Continued ..

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3. (e) We can proceed from line (3) in part (a), but accounting for differing covariance matrices: $\frac{1}{\sqrt{(2\pi)^2|\Sigma_0|}} \exp\left(-\frac{1}{2}(\overrightarrow{x}-\mu_0)^T \Sigma_0^{-1}(\overrightarrow{x}-\mu_0)\right) p \ge \frac{1}{\sqrt{(2\pi)^2|\Sigma_1|}} \exp\left(-\frac{1}{2}(\overrightarrow{x}-\mu_1)^T \Sigma_1^{-1}(\overrightarrow{x}-\mu_1)\right) (1-p)$ $\Rightarrow \text{ Taking a natural log: } -\frac{1}{2}\ln(|\Sigma_0|) - \frac{1}{2}(\overrightarrow{x}-\mu_0)^T \Sigma_0^{-1}(\overrightarrow{x}-\mu_0) + \ln(p) \ge \frac{1}{2}\ln(|\Sigma_1|) - \frac{1}{2}(\overrightarrow{x}-\mu_1)^T \Sigma_1^{-1}(\overrightarrow{x}-\mu_1) + \ln(1-p)$ $\Rightarrow \text{ Simplifying: } \ln\left(\frac{|\Sigma_1|}{|\Sigma_0|}\right) + \frac{1}{2}(\overrightarrow{x}-\mu_1)^T \Sigma_1^{-1}(\overrightarrow{x}-\mu_1) - \frac{1}{2}(\overrightarrow{x}-\mu_0)^T \Sigma_0^{-1}(\overrightarrow{x}-\mu_0) + \ln(\frac{p}{1-p})$ $\Rightarrow \text{ Further Simplifying: } \overrightarrow{x}^T \left(\Sigma_0^{-1} - \Sigma_1^{-1}\right) \overrightarrow{x} \left(\frac{1}{2}\right) + \left(\Sigma_1^{-1}\mu_1 - \Sigma_0^{-1}\mu_0\right)^T \overrightarrow{x}$ $+ \frac{1}{2}\left((\mu_0^T \Sigma_0^{-1}\mu_0 - \mu_1^T \Sigma_1^{-1}\mu_1) + \ln\left(\frac{|\Sigma_1|}{|\Sigma_1|}\right) + 2\ln\left(\frac{|\Gamma_1|}{p}\right)\right) \ge 0$

(f) Percentage of samples from class 0: 50.4071% - 0.8142% = 49.5929%



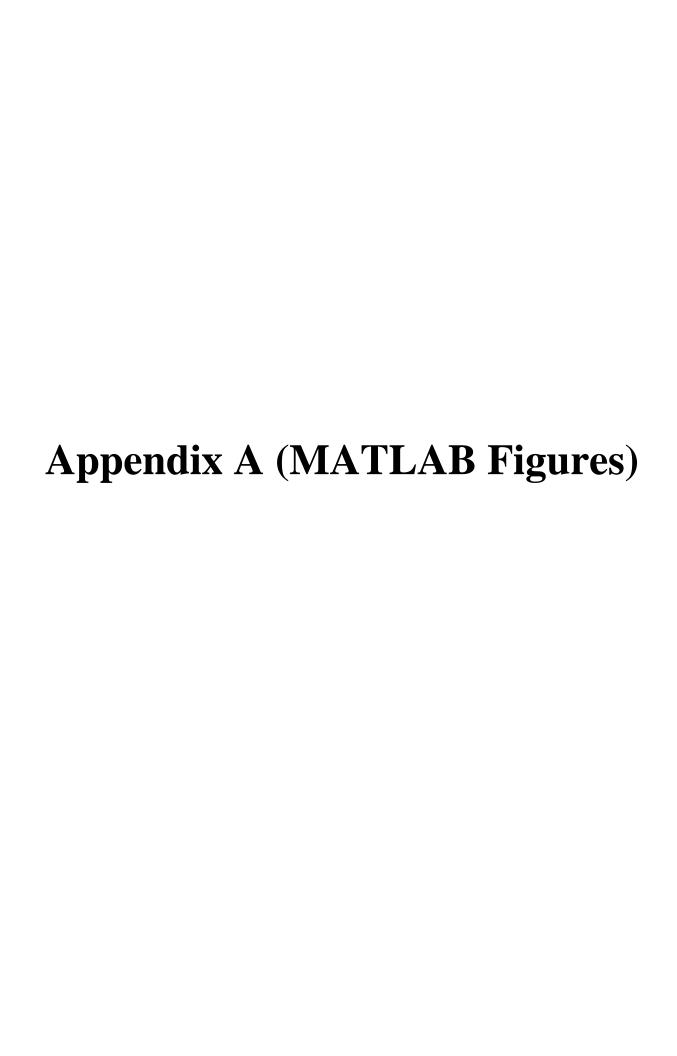


Figure 1 (Problem 1 Part B)

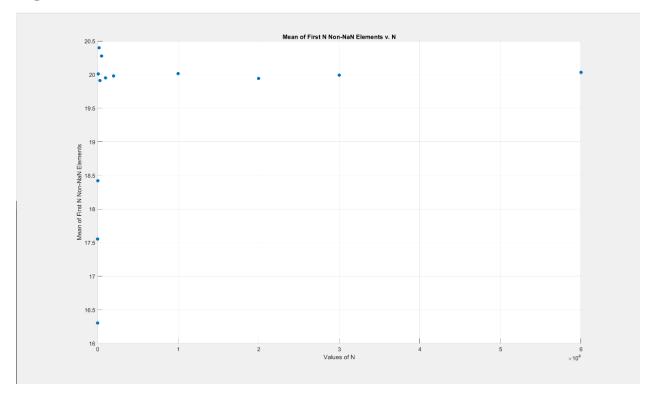


Figure 2 (Problem 1 Part C)

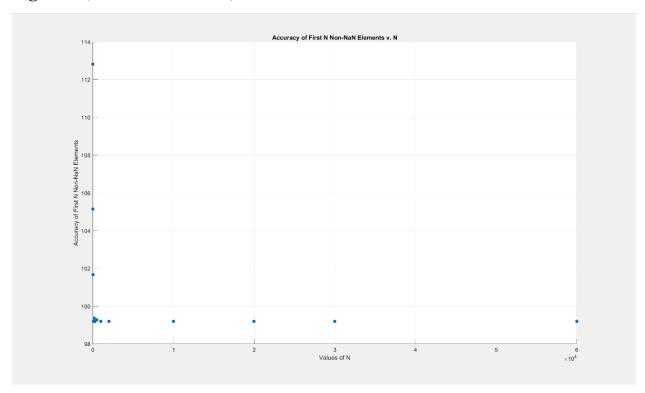


Figure 3 (Problem 2A – PDF)

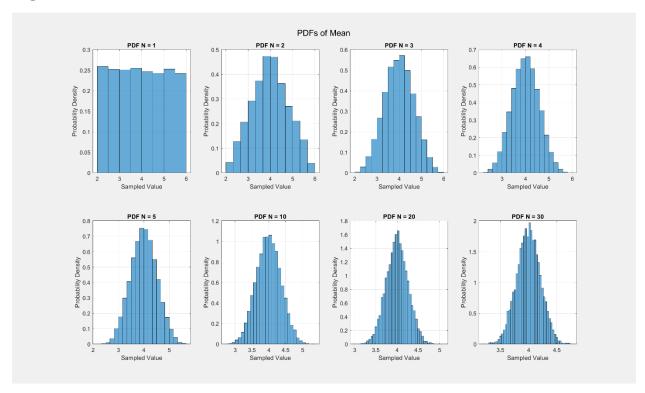


Figure 4 (Problem 2A – CDF)

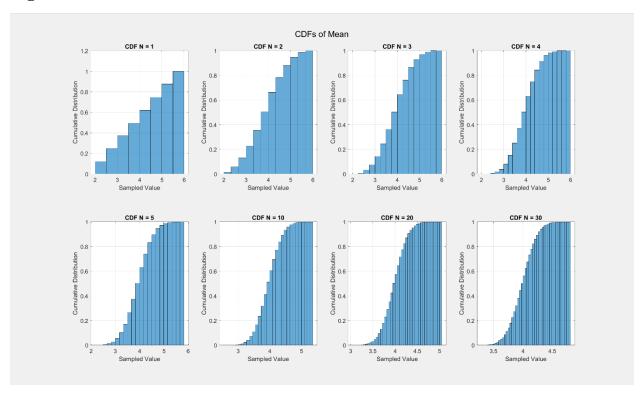


Figure 5 (Problem 2C – PDF)

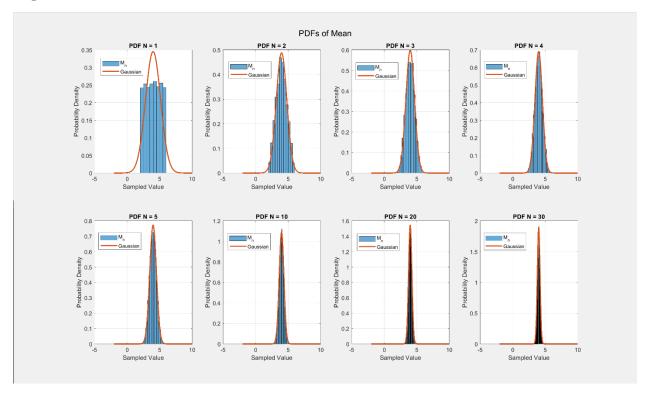


Figure 6 (Problem 2C – CDF)

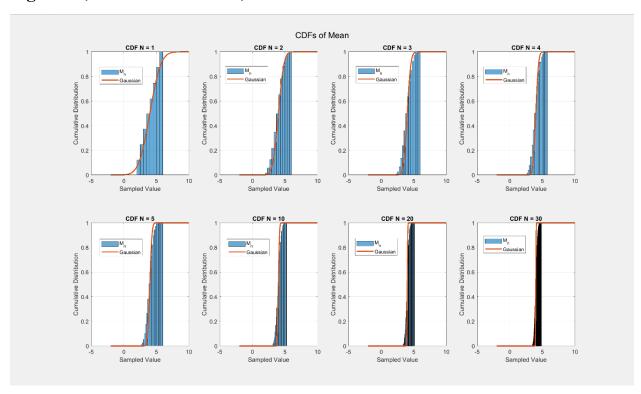


Figure 7 (Problem 2D, A – PDF)

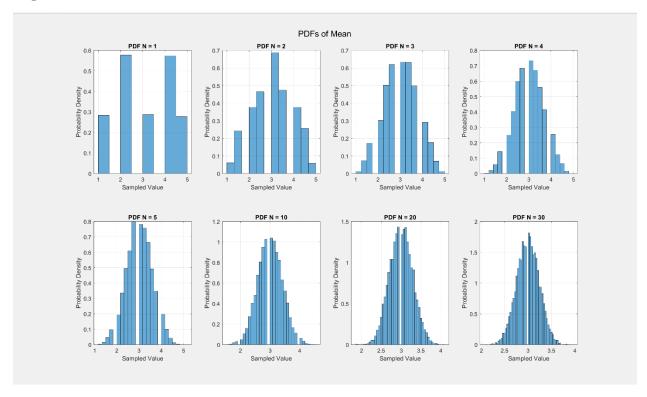


Figure 8 (Problem 2D, A – CDF)

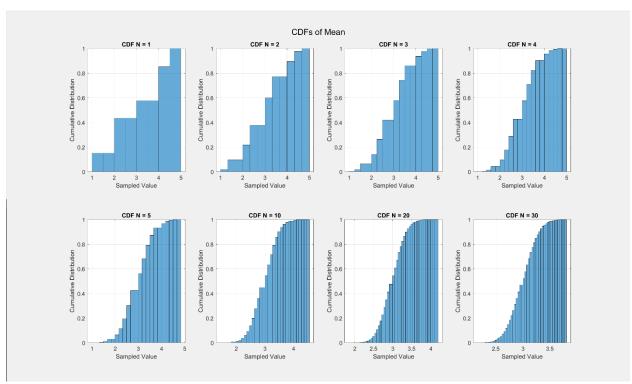


Figure 9 (Problem 2D, C – PDF)

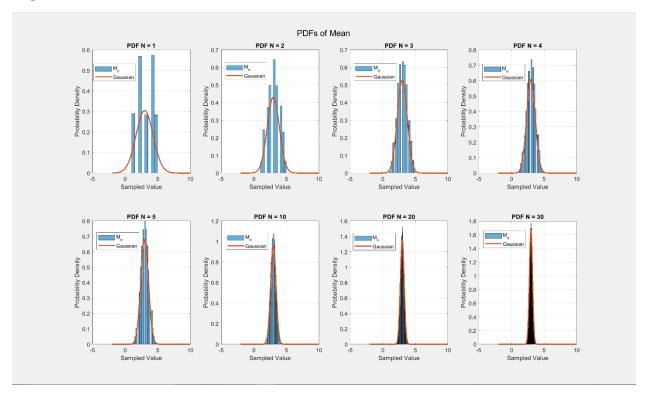


Figure 10 (Problem 2D, C – CDF)

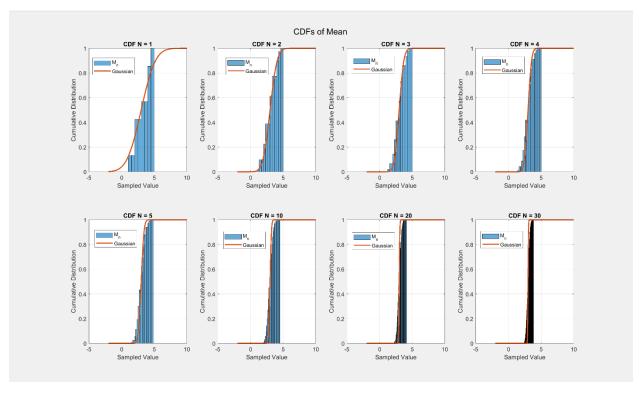


Figure 11 (Problem 3 Part B)

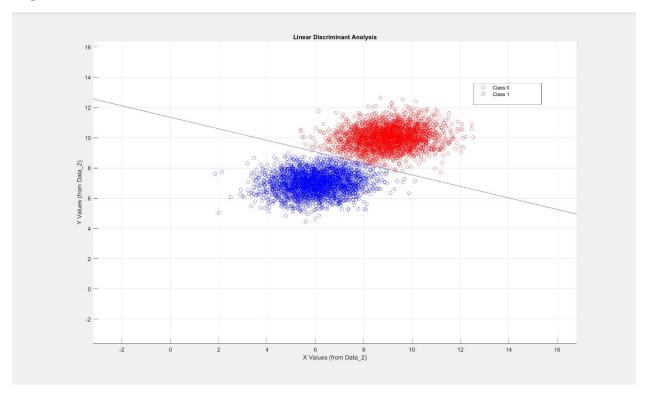


Figure 12 (Problem 3 Part D)

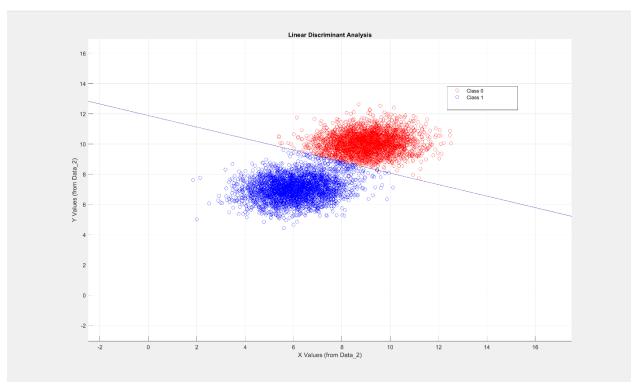
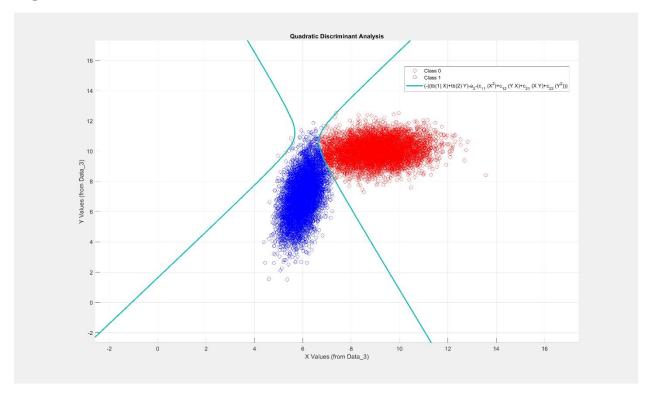
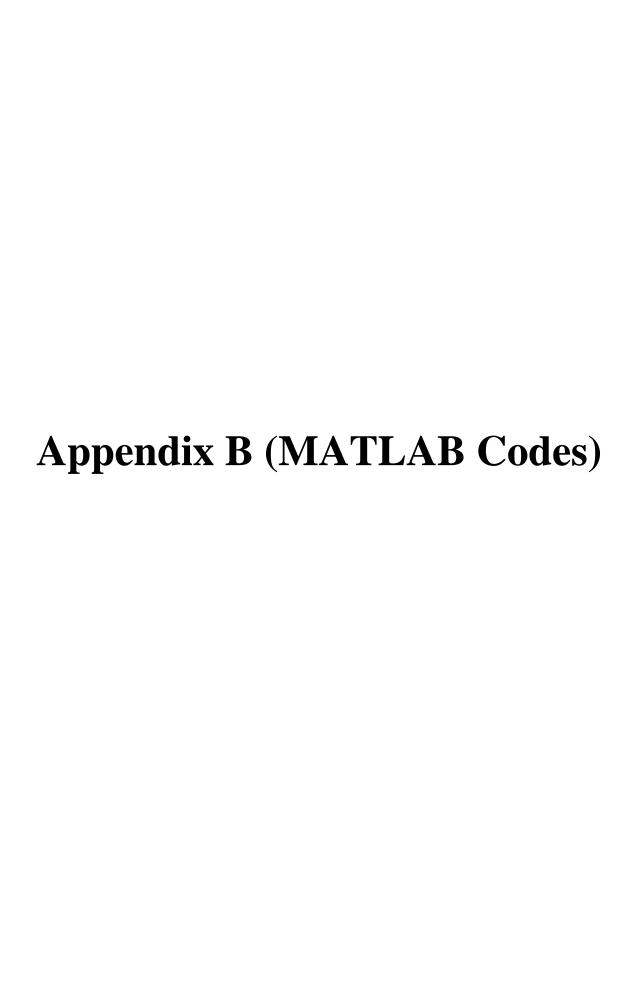


Figure 13 (Problem 3 Part F)





Code 1 (Problem 1 Part B)

```
□%% Problem I Part B
 % Declares array with N values and array to hold mu values
 countArray = [10 20 50 100 200 300 500 1000 2000 10000 20000 30000 60000];
 storageArray = [];
 % Filters out NaN values in data.txt
 arrayA = importdata('data.txt');
 farrayA = arrayA(~isnan(arrayA));
 n = 1; % Indexing variable
 total = 0; % Keeps track of sum of data points
for i = 1:length(countArray)
     while n < (countArray(i) + 1)</pre>
         total = total + farrayA(n); % Adds to total
         n = n + 1; % Increments index
     end
     mu = total / countArray(i); % Calculates mu
     storageArray = [storageArray, mu]; % Appends mu to array
 end
 % Plots mu N v. N values
 scatter(countArray, storageArray, 'filled'); grid on;
 title('Mean of First N Non-NaN Elements v. N'); xlabel('Values of N');
 ylabel('Mean of First N Non-NaN Elements');
```

Code 2 (Problem 1 Part C)

```
□%% Problem I Part C
 % Declares array with N values and array to hold A N values
 countArray = [10 20 50 100 200 300 500 1000 2000 10000 20000 30000 60000];
 accArray = [];
 % Filters out NaN values in data.txt
 arrayA = importdata('data.txt');
 farrayA = arrayA(~isnan(arrayA));
for i = 1:length(countArray)
     total = 0; % Resets total on each iteration
     for k = 1:95241 % K avail = 95241
         % Recall storageArray from Problem I Part B
         total = total + (farrayA(k) - storageArray(i)) .^ 2;
     end
     acc = total / length(farrayA); % Calculates A_N
     accArray = [accArray, acc]; % Appends A N to array
 end
 % Plots A N v. N Values
 scatter(countArray, accArray, 'filled'); grid on;
 title('Accuracy of First N Non-NaN Elements v. N'); xlabel('Values of N');
 ylabel('Accuracy of First N Non-NaN Elements');
```

Code 3 (Problem 2 Part A, Part C)

```
□%% Problem II Part A, C
 % Declares array with N values and array to hold M n values
 secondN = [1 2 3 4 5 10 20 30];
 meanArray = ones(8, 10000);
 % Sets parameters for superimposed Gaussian RV (Part C)
 x1 = [-2:0.01:10];
 mu = 4;
for i = 1:length (secondN)
     % Generates N by 10000 samples of a uniform RV from [2, 6]
     randX = 2 + 4 * rand(secondN(i), 10000);
     % Appends M n values to array
     meanArray(i, :) = sum(randX, 1) ./ secondN(i);
     subplot(2, 4, i);
     %%% PDF Plots
     histogram(meanArray(i, :), 'BinWidth', (1 / (secondN(i) + 1)), ...
          'normalization', 'pdf');
     titleString = strcat({'PDF N = '}, num2str(secondN(i)));
     title(titleString); xlabel('Sampled Value'); grid on;
     ylabel('Probability Density');
     %%% PDF Superimposed Gaussian
     hold on;
     varianceM = 4 / (3 * secondN(i)); % Sets the variance
     p1 = (1 / (sqrt(2 * pi * varianceM)));
     p2 = \exp((-1 / 2) .* (((x1 - mu) .^ 2) / (varianceM)));
     fPdf = p1 .* p2; % PDF of superimposed Gaussian RV
     plot(x1, fPdf, 'LineWidth', 2); hold off; legend('M {n}', 'Gaussian');
     %%% CDF Plots
     histogram(meanArray(i, :), 'BinWidth', (1 / (secondN(i) + 1)), ...
```

Code 4 (Problem 2 Part A, Part C Cont.)

```
'normalization', 'cdf');
titleString = strcat({'CDF N = '}, num2str(secondN(i)));
title(titleString); xlabel('Sampled Value'); grid on;
ylabel('Cumulative Distribution');

%%% CDF Superimposed Gaussian
hold on;
fCdf = normcdf(x1, mu, varianceM); % Recall variance from above

plot(x1, fCdf, 'LineWidth', 2); hold off; legend('M_{n}', 'Gaussian');
end

% PDF Subplot Title
sgtitle('PDFs of Mean');

% CDF Subplot Title
sgtitle('CDFs of Mean');
```

Code 5 (Problem 2 Part D)

```
□%% Problem II Part D
 % Declares array with N values and array to hold M n values
 secondN = [1 2 3 4 5 10 20 30];
 meanArray = ones(8, 10000);
 randDieX = [1 2 2 3 4 4 5]; % Weighted array of die values
 % Sets parameters for superimposed Gaussian RV (Part C)
 x1 = [-2:0.01:10];
 mu = 3;
for i = 1:length(secondN)
     % Creates array to hold sampled values
     randXArray = ones(secondN(i), 10000);
     % Generates N by 10000 samples of die values
     for k = 1:secondN(i)
         % Generates 1 by 10000 samples of die values
         randX = datasample(randDieX, 10000);
         randXArray(k, :) = randX; % Appends sampled values to array
     end
     % Appends M n values to array
     meanArray(i, :) = sum(randXArray, 1) ./ secondN(i);
     subplot(2, 4, i);
     %%% PDF Plots
     histogram(meanArray(i, :), 'BinWidth', (1 / (secondN(i) + 1)), ...
          'normalization', 'pdf');
     titleString = strcat({'PDF N = '}, num2str(secondN(i)));
     title(titleString); xlabel('Sampled Value'); grid on;
     ylabel('Probability Density');
     %%% PDF Superimposed Gaussian
     hold on;
     varianceDie = 12 / (7 * secondN(i)); % Sets the variance
```

Code 6 (Problem 2 Part D Cont.)

```
p1 = (1 / (sqrt(2 * pi * varianceDie)));
    p2 = exp((-1 / 2) .* (((x1 - mu) .^ 2) / (varianceDie)));
    fPdf = p1 .* p2; % PDF of superimposed Gaussian RV
    plot(x1, fPdf, 'LineWidth', 2); hold off; legend('M {n}', 'Gaussian');
    %%% CDF Plots
    histogram(meanArray(i, :), 'BinWidth', (1 / (secondN(i) + 1)), ...
        'normalization', 'cdf');
    titleString = strcat({'CDF N = '}, num2str(secondN(i)));
    title(titleString); xlabel('Sampled Value'); grid on;
    ylabel('Cumulative Distribution');
    %%% CDF Superimposed Gaussian
    hold on;
    fCdf = normcdf(x1, mu, varianceDie); % Recall variance from above
    plot(x1, fCdf, 'LineWidth', 2); hold off; legend('M {n}', 'Gaussian');
end
% PDF Subplot Title
sgtitle('PDFs of Mean');
% CDF Subplot Title
sgtitle('CDFs of Mean');
```

Code 7 (Problem 3 Part B, Part D)

```
□%% Problem III Part B, D
 % Sets parameters from problem
 samples = importdata('data 2.txt'); % Extracts data
 mean0 = transpose([9 10]); % Initializes mu 0
 mean1 = transpose([6 7]); % Initializes mu 1
 tmean0 = transpose(mean0); % Transpose matrix of mean0
 tmean1 = transpose(mean1); % Transpose matrix of mean1
 % Initializes sigma matrix from problem
 sigmaMatrix(1, :) = [1.15 0.1];
 sigmaMatrix(2, :) = [0.1 0.5];
 sigInverse = inv(sigmaMatrix); % Inverse matrix of sigmaMatrix
 % Initializes arrays to hold class data points
 class0 = [];
 class1 = [];
 % Initializes inequality terms
 a = (1 / 2) * (tmean0 * sigInverse * mean0 - tmean1 * sigInverse * mean1);
 a2 = a + (\log(0.95 / 0.05)); % The 'a' term for part (d)
 b = (sigInverse) * (mean1 - mean0);
 tb = transpose(b); % Transpose matrix of b
 % Initializes counters to keep track of class size
 counter0 = 1;
 counter1 = 1;
for i = 1:length(samples)
     x = samples(i, :); % Takes in one coordinate set
     %%% Part B Linear Inequality
     y = dot(transpose(b), x) + a;
     %%% Part D Linear Inequality
     y = dot(transpose(b), x) + a2;
     if (y < 0) % Classify as class 0 (based off of my signs)
```

Code 8 (Problem 3 Part B, Part D Cont.)

```
class0(counter0, :) = x; % Adds coordinates to class 0
        counter0 = counter0 + 1; % Increments class 0 counter
    else % Classify as class 1
        class1(counter1, :) = x; % Adds coordinates to class 1
        counter1 = counter1 + 1; % Increments class 1 counter
    end
end
% Percentage of samples from class 0
disp(((counter0 - 1) / length(samples)) * 100);
scatX0 = class0(:, 1); % X-coordinates from class 0
scatY0 = class0(:, 2); % Y-coordinates from class 0
sct0 = scatter(scatX0, scatY0, 'red'); hold on; % Plots scatter of class 0
scatX1 = class1(:, 1); % X-coordinates from class 1
scatY1 = class1(:, 2); % Y-coordinates from class 1
sct1 = scatter(scatX1, scatY1, 'blue'); hold on; % Plots scatter of class 1
legend([sct0, sct1], {'Class 0', 'Class 1'}); % Plot legend
% Initializes xy values for contour equation
X = [-10:0.01:10];
Y = [-10:0.01:10];
%%% Part B Contour Equation
y1 = @(X, Y) - ((tb(1) * X) + tb(2) * Y) - a;
%%% Part D Contour Equation
y1 = @(X, Y) - ((tb(1) * X) + tb(2) * Y) - a2;
% Plots contour line
fcontour(y1, 'LevelList', 0); title('Linear Discriminant Analysis'); grid on;
xlabel('X Values (from Data\ 2)'); ylabel('Y Values (from Data\ 2)');
```

Code 9 (Problem 3 Part F)

```
□ %% Problem III Part F
 % Sets parameters from problem
 samples = importdata('data 3.txt'); % Extracts data
 mean0 = transpose([9 10]); % Initializes mu 0
 mean1 = transpose([6 7]); % Initializes mu 1
 tmean0 = transpose(mean0); % Transpose matrix of mean0
 tmean1 = transpose(mean1); % Transpose matrix of mean1
 % Initializes sigma matrices from problem
 sigmaMatrix0(1, :) = [1.15 0.1];
 sigmaMatrix0(2, :) = [0.1 0.5];
 sigmaMatrix1(1, :) = [0.2 0.3];
 sigmaMatrix1(2, :) = [0.3 2];
 sigInverse0 = inv(sigmaMatrix0); % Inverse matrix of sigmaMatrix0
 sigInverse1 = inv(sigmaMatrix1); % Inverse matrix of sigmaMatrix1
 % Initializes arrays to hold class data points
 class0 = [];
 class1 = [];
 % Initializes inequality terms
 c = (1 / 2) * (inv(sigmaMatrix0) - inv(sigmaMatrix1));
 a = (1 / 2) * (tmean0 * sigInverse0 * mean0 - tmean1 * sigInverse1 * mean1);
 a2 = a + (1 / 2) * log((det(sigmaMatrix0))) / (det(sigmaMatrix1)));
 b = (sigInverse1 * mean1 - sigInverse0 * mean0);
 tb = transpose(b); % Transpose matrix of b
 % Initializes counters to keep track of class size
 counter0 = 1;
 counter1 = 1;
\bigcirc for i = 1:length(samples)
     x = samples(i, :); % Takes in one coordinate set
     tx = transpose(x); % Transpose matrix of x
     y = dot(transpose(b), x) + a2; % Latter terms of quadratic inequality
```

Code 10 (Problem 3 Part F Cont.)

```
% First term of quadratic inequality
    cDot = (c * transpose(x));
    cDot2 = dot(transpose(x), cDot);
    y = y + cDot2;
   if (y < 0) % Classify as class 0 (based off of my signs)
        class0(counter0, :) = x; % Adds coordinates to class 0
        counter0 = counter0 + 1; % Increments class 0 counter
    else
        class1(counter1, :) = x; % Adds coordinates to class 1
        counter1 = counter1 + 1; % Increments class 1 counter
    end
end
% Percentage of samples from class 0
disp(((counter0 - 1) / length(samples)) * 100);
scatX0 = class0(:, 1); % X-coordinates from class 0
scatY0 = class0(:, 2); % Y-coordinates from class 0
sct0 = scatter(scatX0, scatY0, 'red'); hold on; % Plots scatter of class 0
scatX1 = class1(:, 1); % X-coordinates from class 1
scatY1 = class1(:, 2); % Y-coordinates from class 1
sct1 = scatter(scatX1, scatY1, 'blue'); hold on; % Plots scatter of class 1
legend([sct0, sct1], {'Class 0', 'Class 1'}); % Plot legend
% Initializes xy values for contour equation
X = [-10:0.01:10];
Y = [-10:0.01:10];
% Inputs xy values into a single matrix
xyMatrix(:, 1) = X;
xyMatrix(:, 2) = Y;
% Calculates quadratic term of quadratic inequality
a3 = c * transpose(xyMatrix);
a4 = dot(transpose(xyMatrix), a3);
c11 = c(1, 1); c12 = c(1, 2); c21 = c(2, 1); c22 = c(2, 2);
```

Code 11 (Problem 3 Part F Cont.)